



REPLACEMENT SHEET

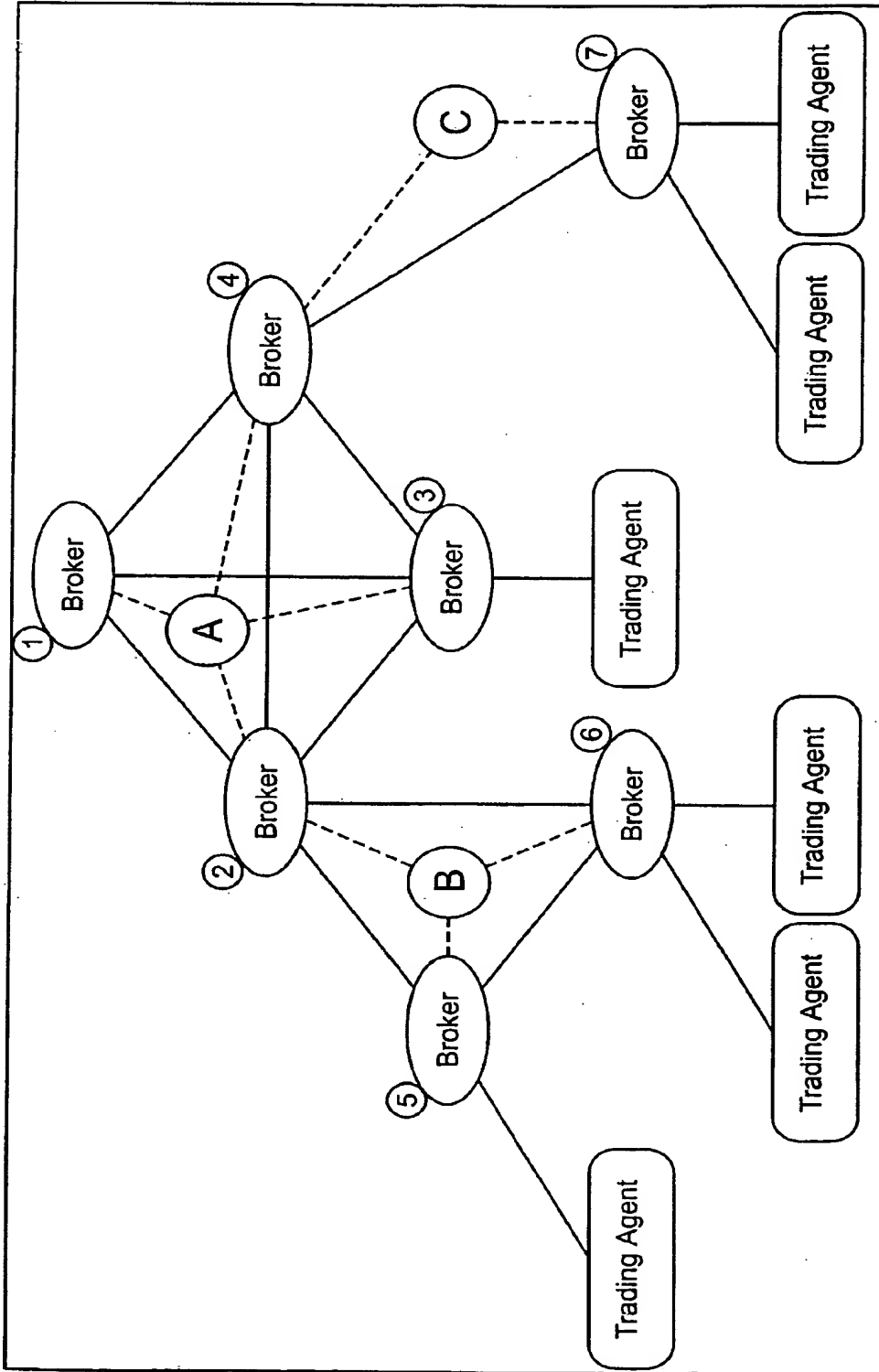


Figure 1

REPLACEMENT SHEET

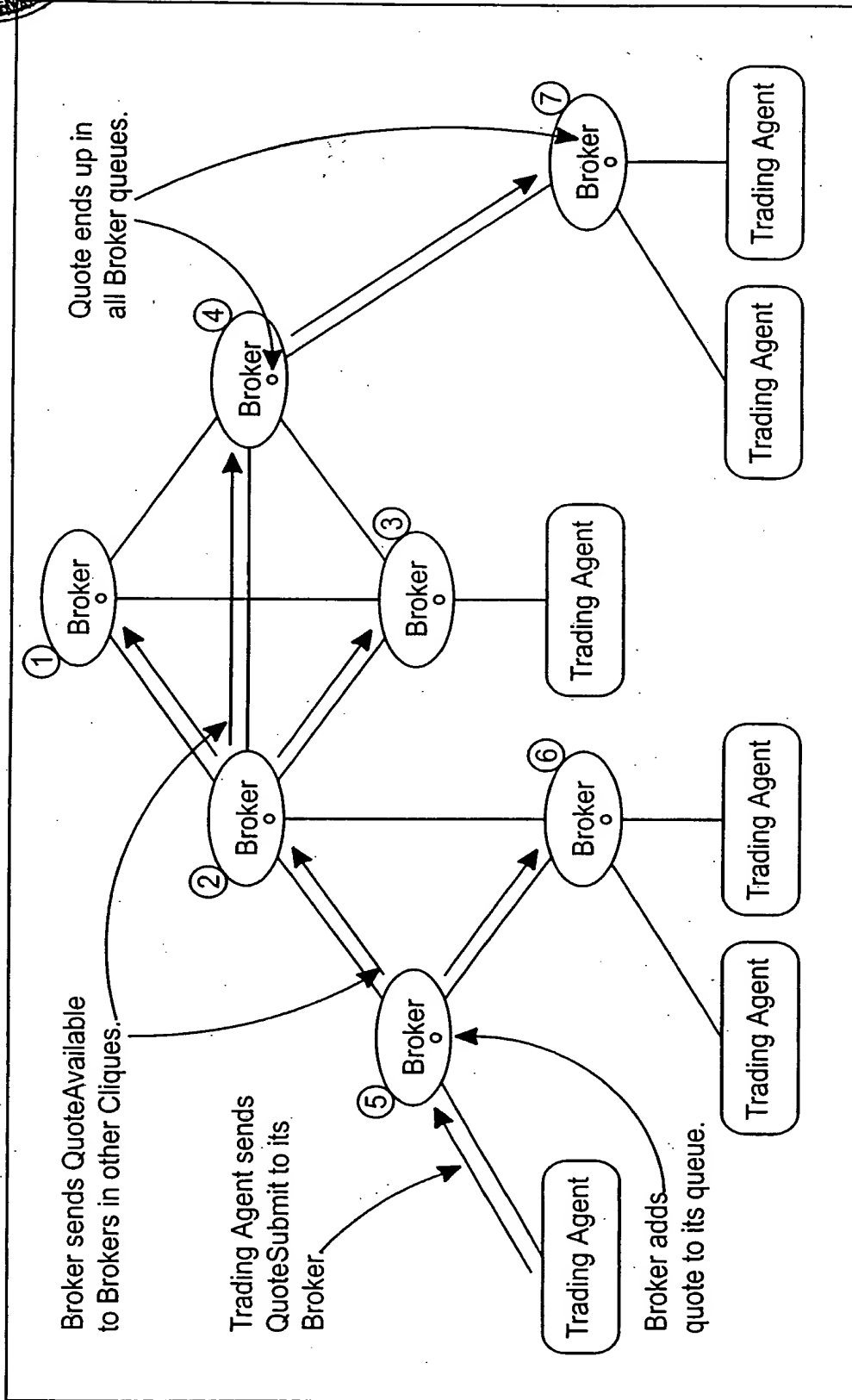


Figure 2



REPLACEMENT SHEET

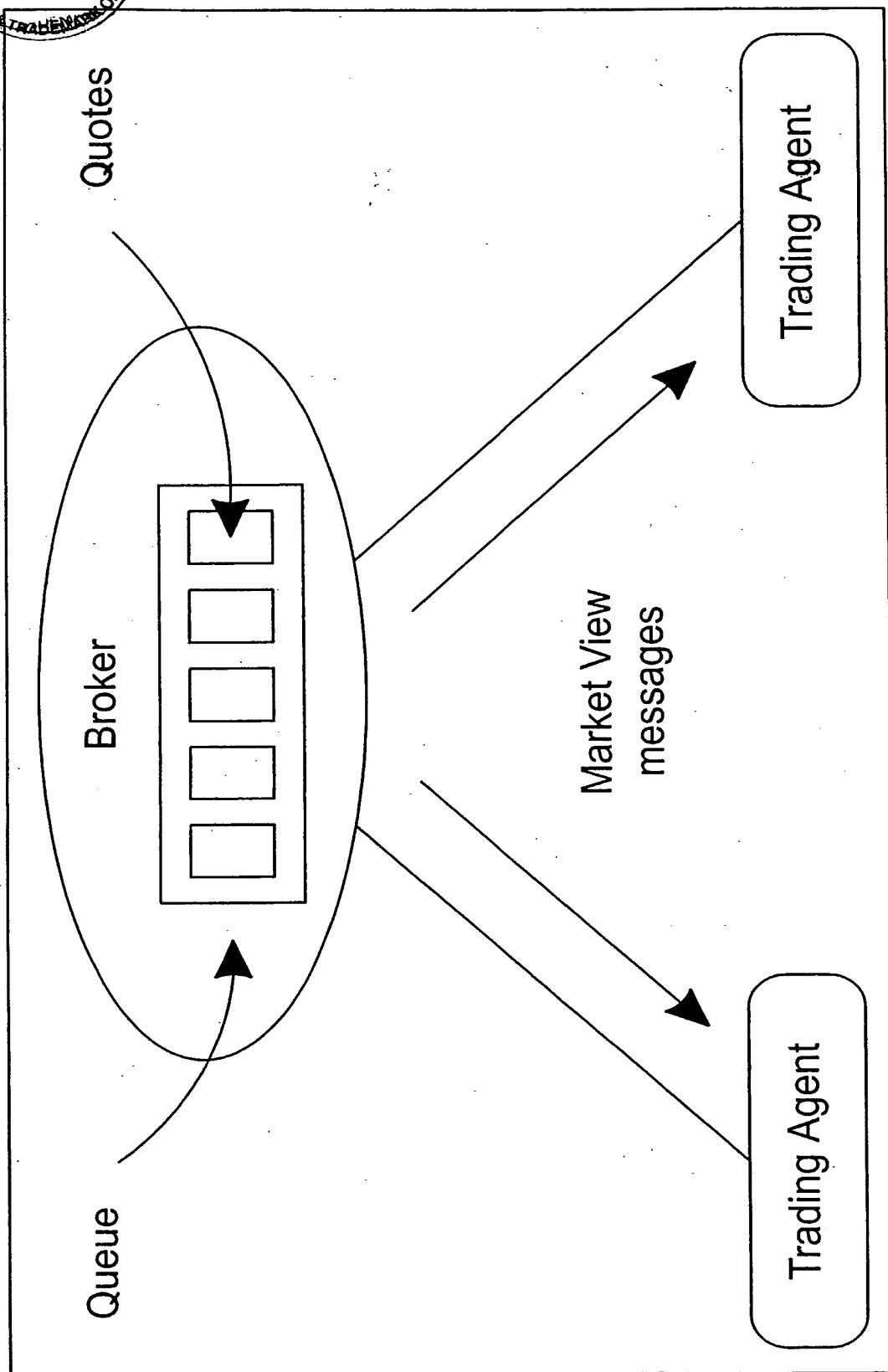


Figure 3

REPLACEMENT SHEET

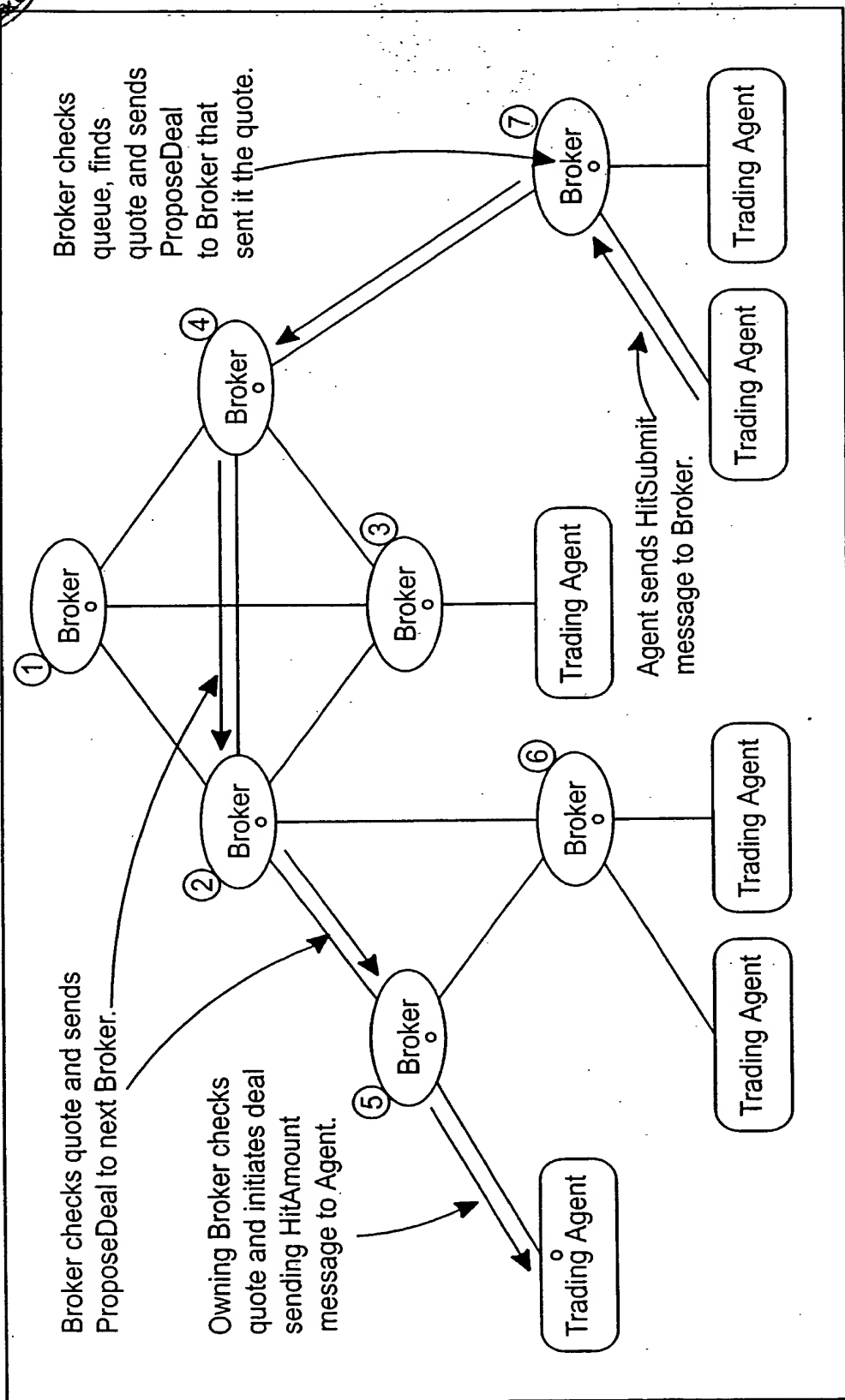


Figure 4



REPLACEMENT SHEET

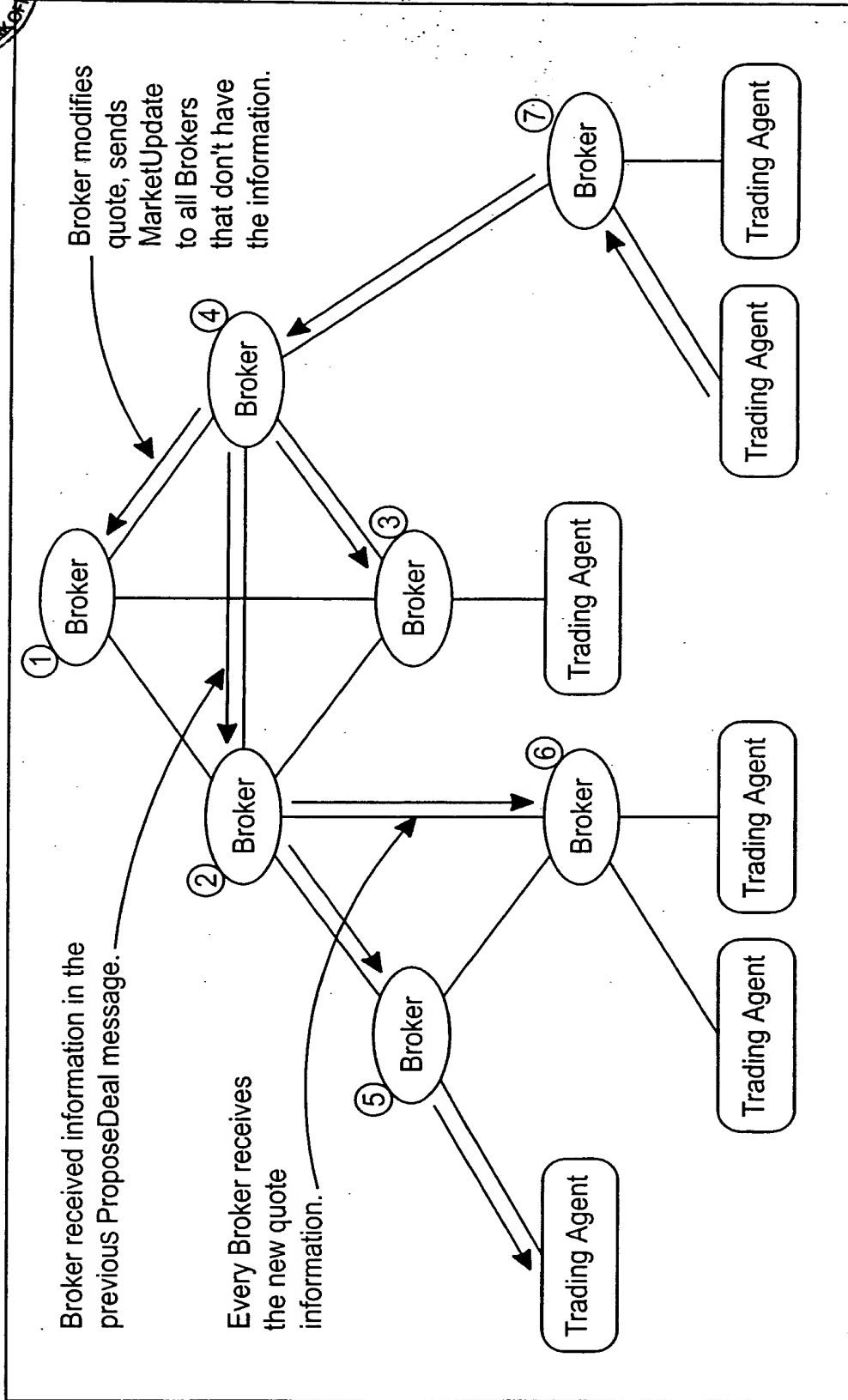


Figure 5

REPLACEMENT SHEET

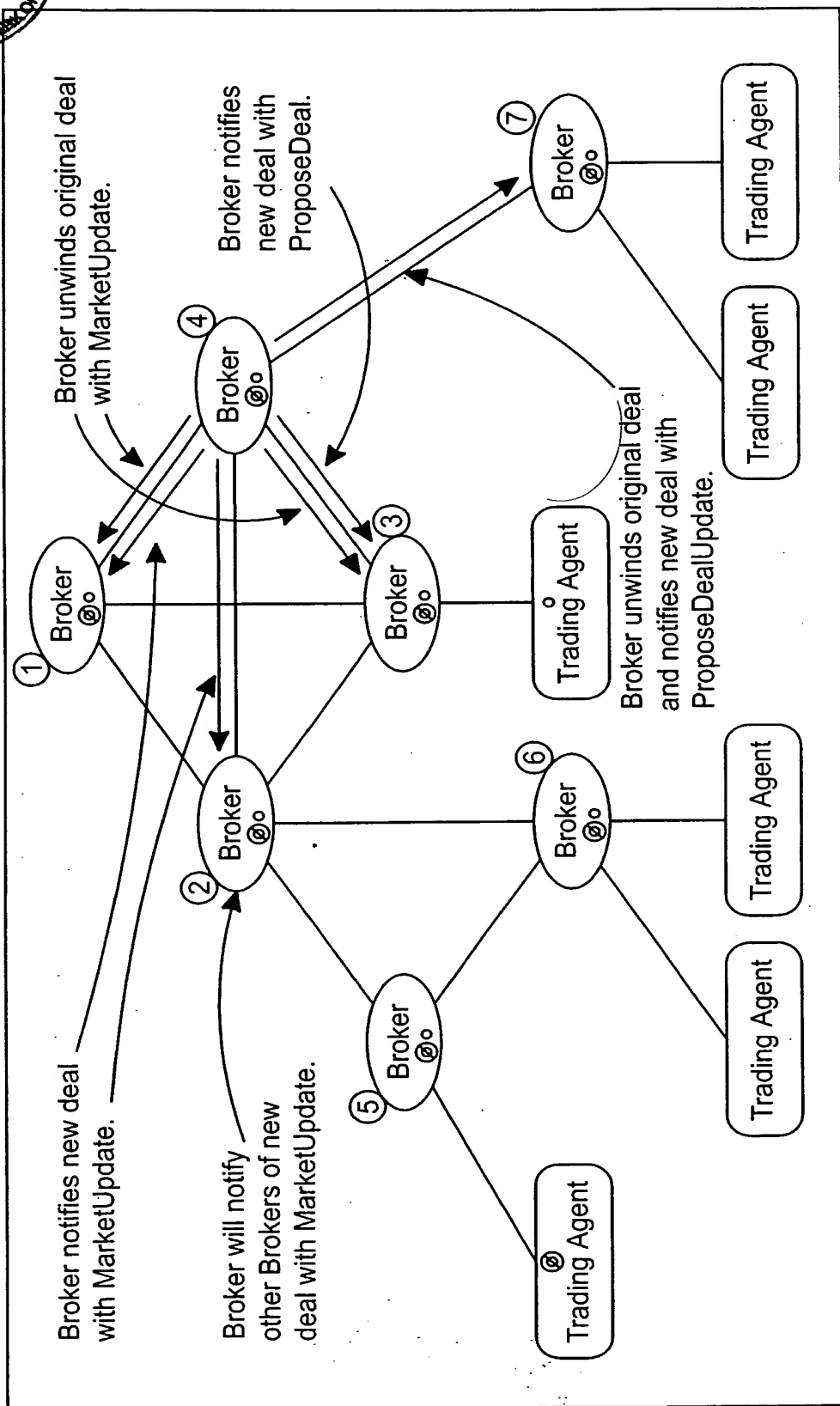


Figure 6



REPLACEMENT SHEET

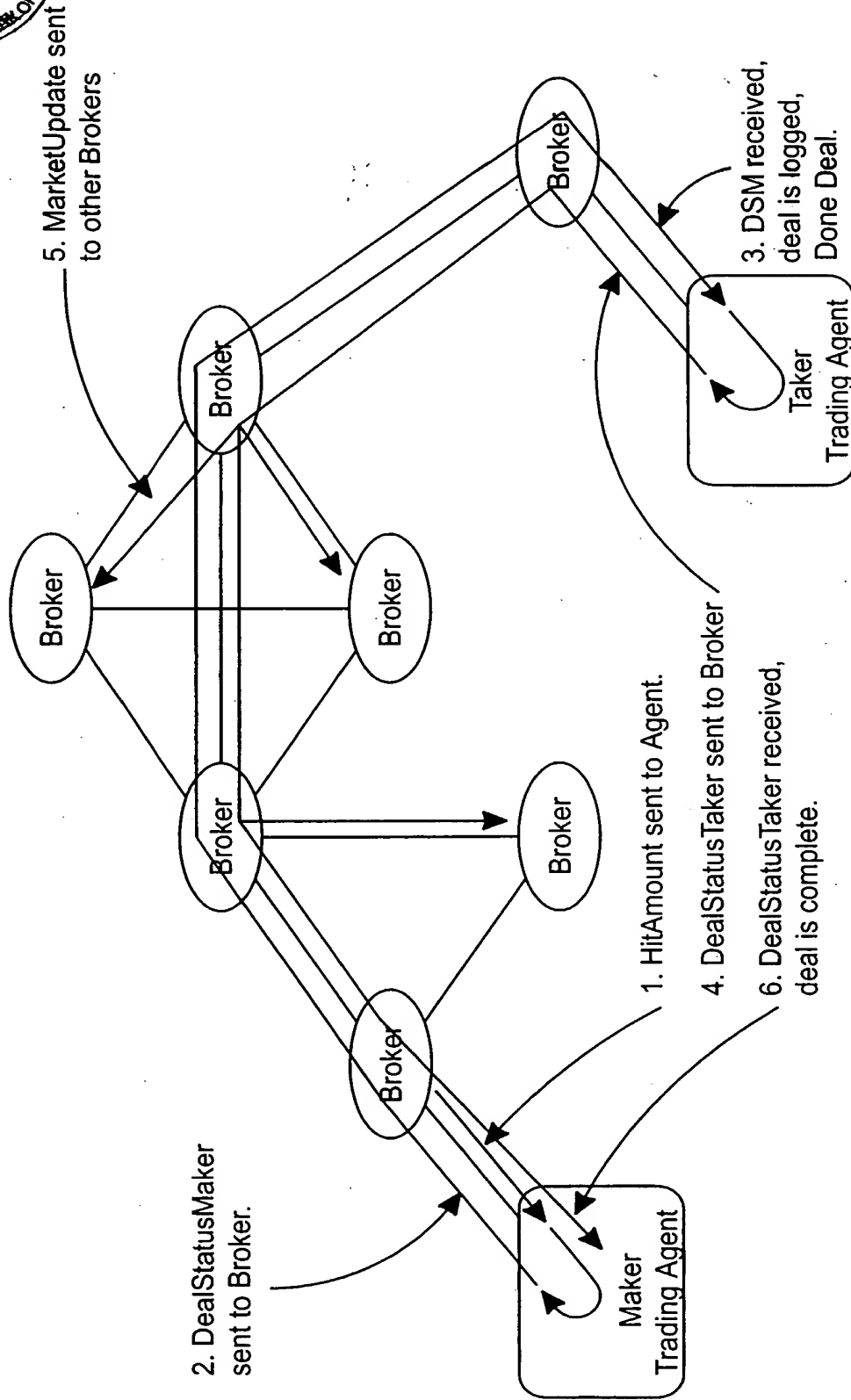


Figure 7



REPLACEMENT SHEET

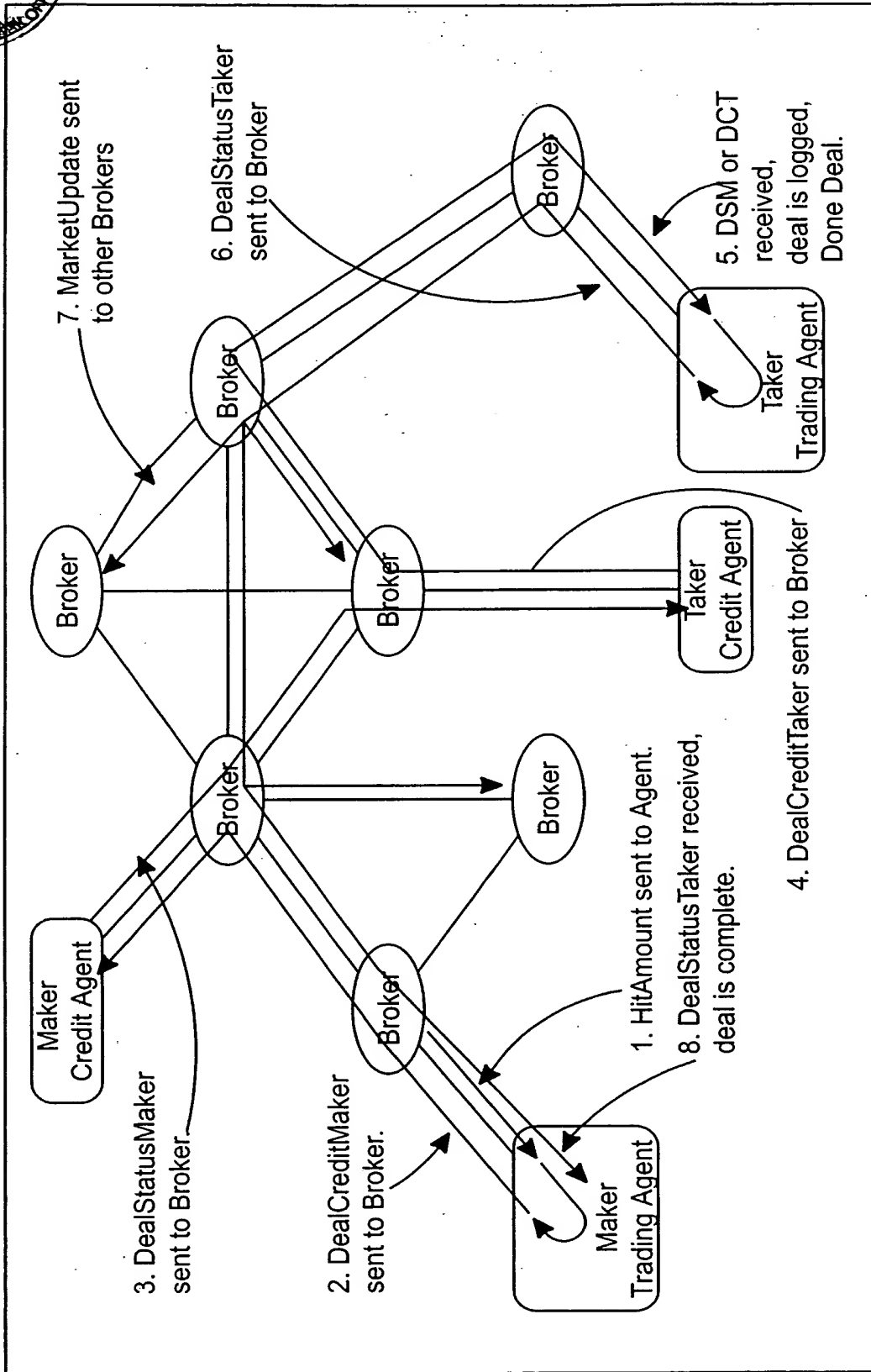


Figure 8



REPLACEMENT SHEET

BANK A:	EUR	USD
Trade 1	10.00M	(10.70M)
Trade 2	(10.00M)	10.80M
Exposure	0	0.1M

Figure 9

BANK A:

EUR		JPY	USD
Trade 1	10.00M		(10.70M)
Trade 2	(10.00M)	1,250M	
Exposure	0	USD 10,593,200 at JPY/USD118	(10.70M) = 0

Figure 10



REPLACEMENT SHEET

Currency Pairs

EUR/USD

EUR/JPY

JPY/USD

USD/USD

Conversion Rates

1.0700

125.00

118.00

1.0000

Credit Limit Currency

USD

Credit Limit

10.00

	EUR	JPY	USD	Netted Exposure
	10.00 (10.00)	1,250.00 (2,360.00)	(10.70) 20.00	
Total	-	(1,110.00)	9.30	
CLC Equiv	-	(9.41)	9.30	9.30

Figure 11

Bank A:

Credit
Limit (USD)

Deal
Amount (USD)

Credit
Available

50M

10.7M

39.3M

50M

10.8M

28.5M

Figure 12



REPLACEMENT SHEET

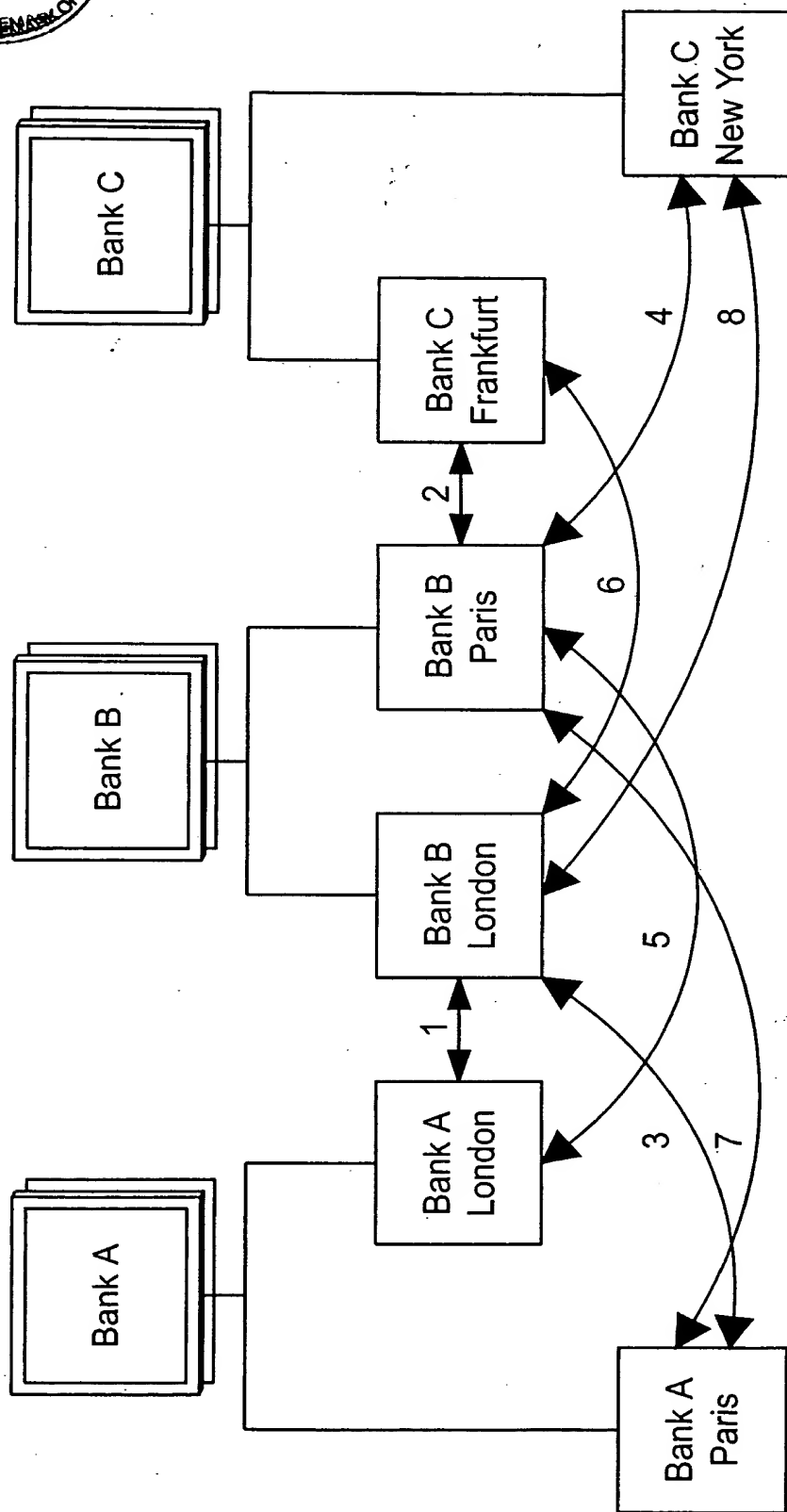


Figure 13



REPLACEMENT SHEET

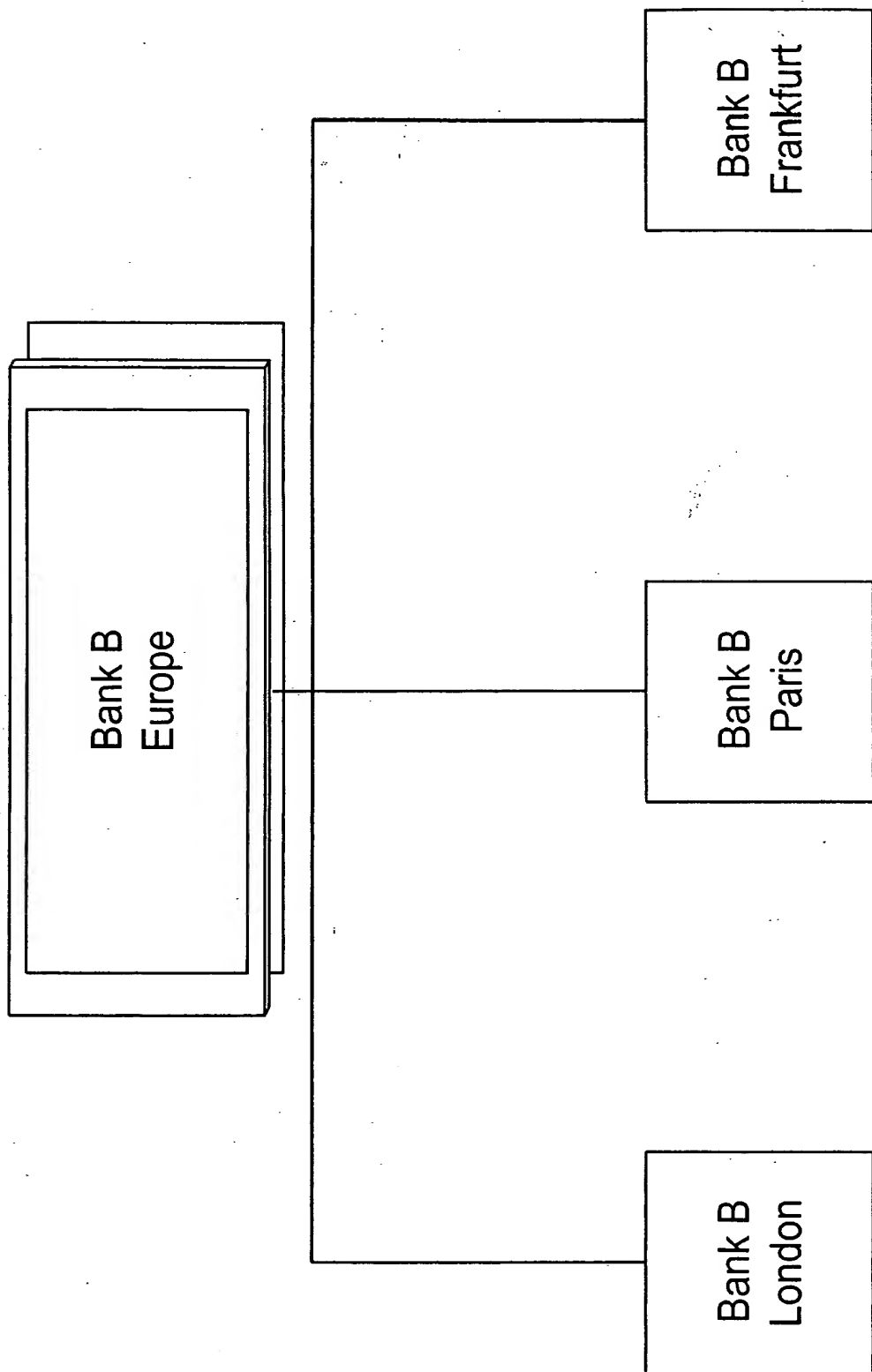


Figure 14



REPLACEMENT SHEET

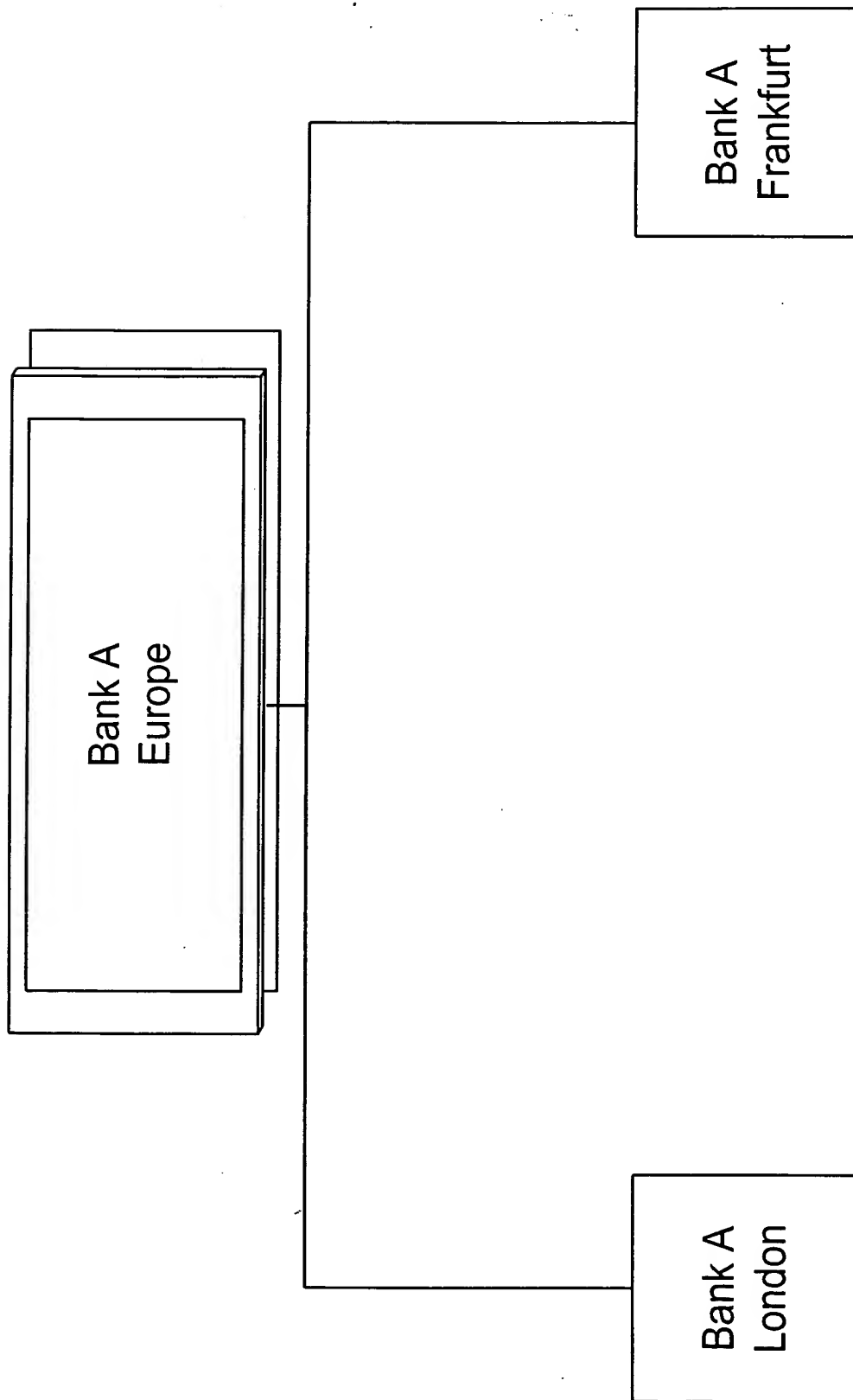


Figure 15